

S&P SMALLCAP 600® PURE VALUE FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 99.5%			INDUSTRIAL - 15.7%		
CONSUMER, CYCLICAL - 37.8%					
Office Depot, Inc.	109,400	\$ 351,174	Olympic Steel, Inc.	11,382	\$ 237,543
GameStop Corp. — Class A ¹	19,690	300,666	ArcBest Corp.	4,013	194,831
Shoe Carnival, Inc.	6,795	261,608	Orion Group Holdings, Inc.*	22,997	173,627
Veritiv Corp.*	6,911	251,560	Atlas Air Worldwide Holdings, Inc.*	2,716	173,145
ScanSource, Inc.*	6,069	242,153	DXP Enterprises, Inc.*	4,249	170,258
Cato Corp. — Class A	11,385	239,313	Sanmina Corp.*	5,354	147,770
Perry Ellis International, Inc.*	8,706	237,935	Greenbrier Companies, Inc.	2,352	141,355
Fossil Group, Inc.*	10,055	234,080	Powell Industries, Inc.	3,804	137,933
Abercrombie & Fitch Co. — Class A	10,762	227,294	Echo Global Logistics, Inc.*	4,043	125,131
Superior Industries International, Inc.	12,625	215,256	Benchmark Electronics, Inc.	5,166	120,884
Genesco, Inc.*	4,345	204,650	Fabrinet*	2,518	116,483
Barnes & Noble, Inc.	32,933	191,011	Boise Cascade Co.	3,140	115,552
American Axle & Manufacturing Holdings, Inc.*	10,818	188,666	Hub Group, Inc. — Class A*	2,424	110,534
Vitamin Shoppe, Inc.* ¹	18,652	186,520	MYR Group, Inc.*	3,370	109,997
Hibbett Sports, Inc.* ¹	9,617	180,800	TimkenSteel Corp.*	7,391	109,904
Express, Inc.*	16,085	177,900	Matson, Inc.	2,740	108,614
Sonic Automotive, Inc. — Class A	9,126	176,588	Tredegar Corp.	4,704	101,841
Barnes & Noble Education, Inc.*	30,185	173,866	KapStone Paper and Packaging Corp.	2,684	91,015
Regis Corp.*	8,005	163,542	AAR Corp.	1,869	89,507
G-III Apparel Group Ltd.*	3,393	163,509	Bel Fuse, Inc. — Class B	3,151	83,502
Big 5 Sporting Goods Corp. ¹	31,710	161,721	Triumph Group, Inc.	3,194	74,420
Vera Bradley, Inc.* ¹	10,520	160,535	Encore Wire Corp.	1,483	74,298
Anixter International, Inc.*	2,216	155,785	Briggs & Stratton Corp.	3,836	73,766
Ascena Retail Group, Inc.*	33,074	151,148	Haynes International, Inc.	2,070	73,485
DSW, Inc. — Class A	4,327	146,599	Knowles Corp.*	3,240	53,849
MarineMax, Inc.*	6,580	139,825	Plexus Corp.*	879	51,430
Cooper Tire & Rubber Co.	4,810	136,123	Aegion Corp. — Class A*	1,642	41,674
Guess?, Inc.	5,984	135,238	Total Industrial		3,102,348
Group 1 Automotive, Inc.	2,047	132,850	FINANCIAL - 12.9%		
Chico's FAS, Inc.	15,044	130,432	OFG Bancorp	12,035	194,365
Zumiez, Inc.*	4,761	125,452	First BanCorp*	19,040	173,264
Caleres, Inc.	3,361	120,526	Stewart Information Services Corp.	3,771	169,733
EZCORP, Inc. — Class A*	11,053	118,267	International. FCStone, Inc.*	3,475	167,912
Kirkland's, Inc.*	11,581	116,852	Enova International, Inc.*	5,745	165,456
M/I Homes, Inc.*	4,654	111,370	American Equity Investment Life Holding Co.	4,479	158,378
Asbury Automotive Group, Inc.*	1,519	104,431	Hersha Hospitality Trust REIT	6,530	148,035
Core-Mark Holding Company, Inc.	3,071	104,291	PennyMac Mortgage Investment Trust REIT	6,690	135,405
Essendant, Inc.	7,439	95,368	Redwood Trust, Inc. REIT	6,640	107,834
Haverty Furniture Companies, Inc.	4,130	91,273	Navigators Group, Inc.	1,460	100,886
Red Robin Gourmet Burgers, Inc.*	2,094	84,074	CBL & Associates Properties, Inc. REIT ¹	25,222	100,636
Vista Outdoor, Inc.*	4,559	81,561	New York Mortgage Trust, Inc. REIT	13,750	83,600
Movado Group, Inc.	1,868	78,269	World Acceptance Corp.*	715	81,767
J.C. Penney Company, Inc.* ¹	40,785	67,703	Apollo Commercial Real Estate Finance, Inc. REIT	4,055	76,518
El Pollo Loco Holdings, Inc.*	5,326	66,841	United Fire Group, Inc.	1,474	74,835
Cooper-Standard Holdings, Inc.*	546	65,509	Invesco Mortgage Capital, Inc. REIT	4,663	73,769
Daktronics, Inc.	6,420	50,333	ARMOUR Residential REIT, Inc.	3,245	72,850
Francesca's Holdings Corp.*	13,480	50,011	Washington Prime Group, Inc. REIT	9,070	66,211
Standard Motor Products, Inc.	950	46,759	Capstead Mortgage Corp. REIT	7,887	62,386
Titan International, Inc.	5,629	41,767	Opus Bank	2,097	57,458
Unifi, Inc.*	1,279	36,234	United Insurance Holdings Corp.	2,549	57,047
Total Consumer, Cyclical		7,475,238	HomeStreet, Inc.*	2,098	55,597

S&P SMALLCAP 600® PURE VALUE FUND

	SHARES	VALUE
SECURITIES LENDING COLLATERAL^{†,3} - 5.3%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 1.94% ⁴	1,045,025	<u>\$ 1,045,025</u>
Total Securities Lending Collateral (Cost \$1,045,025)		<u>1,045,025</u>
Total Investments - 105.3% (Cost \$18,051,929)		<u>\$ 20,826,374</u>
Other Assets & Liabilities, net - (5.3)%		<u>(1,051,874)</u>
Total Net Assets - 100.0%		<u>\$ 19,774,500</u>

* Non-income producing security.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

††† Value determined based on Level 3 inputs.

¹ All or a portion of this security is on loan at September 30, 2018.

² Repurchase Agreements.

³ Securities lending collateral.

⁴ Rate indicated is the 7-day yield as of September 30, 2018.

⁵ Security was fair valued by the Valuation Committee at September 30, 2018. The total market value of fair valued securities amounts to \$0, (cost \$0) or less than 0.1% of total net assets.

REIT — Real Estate Investment Trust